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NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	13,935	82,59,525	55,46,300	3.05	1.18	13405
PREVIOUS	13,891	93,78,075	42,81,100	17.55	1.30	
% CHANGE	0.32%	-11.93%	29.55%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty added 59 points to close at 13932.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 14000CE and 13900PE.
- PCR OI stands at 1.18 compared to 1.30 in the previous trading session.
- Nifty to trade with a support of 13405.

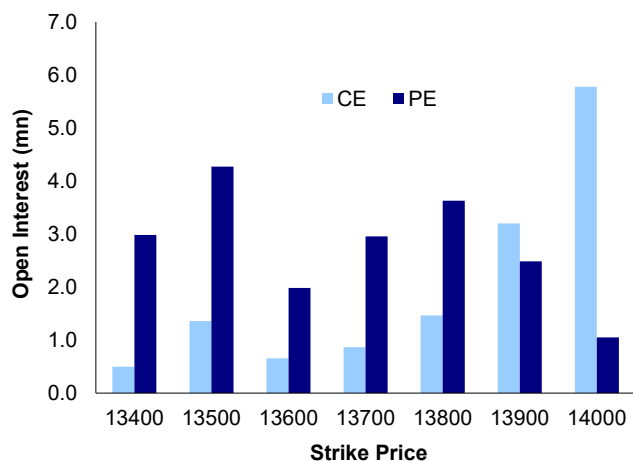
NIFTY LEVELS

13405	13559	13680	13820	13940	14032
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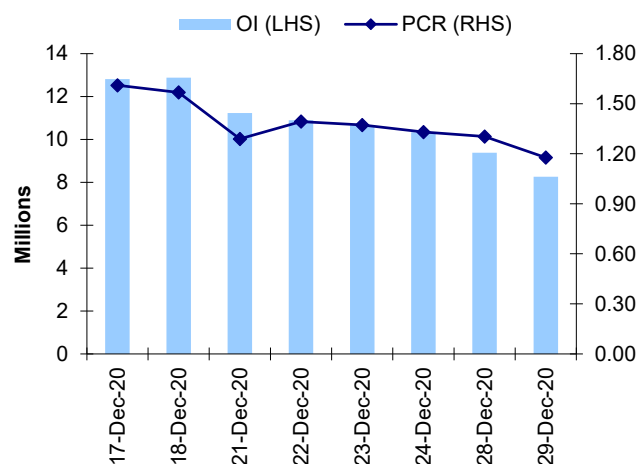
Stocks

- **Sector:-** Sector: - Banking stocks traded positive.
- Market wide-open interest is 528,051Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MINDTREE	17.7%	16,88,800	0.8%
IGL	15.9%	77,71,500	4.3%
BANKBARODA	14.5%	6,55,98,700	-0.1%
BIOCON	13.4%	1,22,84,300	-1.1%
RBLBANK	11.8%	2,06,83,200	1.6%
GAIL	11.8%	3,00,18,100	0.9%
UBL	8.7%	16,40,800	-1.4%
IDEA	6.7%	1,02,97,00,000	-1.0%
M&MFIN	6.7%	1,38,94,992	-0.6%
MUTHOOTFIN	6.4%	47,31,750	-0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LICHSGFIN	-15.6%	74,02,000	-1.0%
PNB	-14.0%	13,36,14,000	2.5%
SAIL	-10.0%	10,92,50,000	0.9%
ICICIGI	-10.0%	6,63,000	0.8%
GODREJPROP	-8.6%	15,25,550	-1.3%
VOLTAS	-8.5%	26,18,000	-0.2%
RECLTD	-7.9%	1,54,26,000	-0.3%
COFORGE	-7.6%	4,00,875	-0.4%
IDFCFIRSTB	-7.0%	16,40,65,000	-0.7%
CUMMINSIND	-6.3%	22,12,800	0.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	85,89,407	1,71,184	1,990
TATAMOTORS	7,13,18,085	1,31,591	183
SBIN	4,50,32,526	1,24,993	278
HDFC	44,90,464	1,12,881	2,519
HDFCBANK	72,47,673	1,03,500	1,427
ICICIBANK	1,90,92,649	1,00,161	529
AXISBANK	1,37,65,454	86,329	630
TATASTEEL	1,04,16,326	65,581	632
HCLTECH	67,60,167	63,316	936

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	400	CE	0.7	386	50,04,800
TATAMOTORS	200	CE	0.4	183	104,02,500
SUNPHARMA	600	CE	3.1	591	50,76,400
WIPRO	390	CE	1.9	386	34,52,800
TATAMOTORS	190	CE	1.3	183	78,54,600
SBIN	300	CE	0.3	278	116,19,000
TCS	3,000	CE	5.3	2,934	7,77,600
HEROMOTOCO	3,200	CE	6.6	3,079	2,43,000
COALINDIA	140	CE	0.5	135	45,65,800
LUPIN	1,000	CE	5.5	977	11,07,550

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,500	PE	2.5	2,700	7,26,000
TATAMOTORS	180	PE	1.8	183	37,79,100
TATASTEEL	600	PE	1.2	633	15,24,900
TATAMOTORS	170	PE	0.4	183	34,71,300
SBIN	270	PE	0.7	278	49,98,000
TCS	2,900	PE	8.1	2,934	3,22,500
WIPRO	380	PE	0.9	386	11,45,600
TATASTEEL	620	PE	3.5	633	11,88,300
SBIN	260	PE	0.3	278	42,99,000
SBIN	250	PE	0.2	278	41,25,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MGL	1,120	CE	1,83,000	465%	8.2
IGL	520	CE	14,23,125	285%	6.1
HDFC	2,550	CE	3,57,300	155%	13.2
APOLLOTYRE	182	CE	2,30,000	119%	2.1
EXIDEIND	192	CE	1,80,000	117%	2.4
IGL	530	CE	4,56,500	114%	3.4
SRTRANSFIN	1,060	CE	2,52,126	112%	10.7
HCLTECH	960	CE	2,52,700	99%	3.1
TECHM	970	CE	3,66,000	97%	11.6
BANDHANBNK	420	CE	13,32,000	96%	4.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	960	PE	1,00,800	425%	7.4
HCLTECH	940	PE	1,05,000	249%	10.5
WIPRO	390	PE	5,21,600	226%	6.2
ICICIBANK	530	PE	2,65,375	188%	5.9
IGL	490	PE	2,26,875	175%	1.8
SBIN	280	PE	17,19,000	174%	4.3
L&TFH	94	PE	3,33,200	158%	1.4
HDFC	2,500	PE	1,51,500	158%	14.1
IGL	500	PE	1,85,625	133%	3.5
KOTAKBANK	2,000	PE	1,39,200	130%	16.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	21,017	15.9
SBIN	280	CE	18,434	2.5
INDUSINDBK	900	CE	17,271	24.6
RELIANCE	2,050	CE	17,172	5.3
INDUSINDBK	920	CE	13,052	14.8
ICICIBANK	530	CE	12,506	5.3
RELIANCE	2,100	CE	11,684	1.6
HDFC	2,550	CE	10,601	13.2
AXISBANK	630	CE	10,269	7.7
HDFC	2,500	CE	10,183	33.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,950	PE	20,315	6.9
SBIN	270	PE	10,511	0.7
RELIANCE	2,000	PE	8,263	25.0
SBIN	275	PE	6,557	1.8
RELIANCE	1,900	PE	5,718	2.4
AXISBANK	620	PE	5,218	2.5
ICICIBANK	520	PE	5,079	1.7
BAJFINANCE	5,200	PE	4,463	54.1
TATASTEEL	620	PE	4,436	3.5
HDFC	2,500	PE	4,143	14.1

RATING SCALE (PRIVATE CLIENT GROUP)

- BUY** – Stock/Index looks strong from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every buy/long recommendation given.
- SELL** – Stock/Index looks weak from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every sell/short recommendation given.

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